Index to Volume 54

General Index

305 Common Stocks as Hedges against Shifts in the Consumption or Investment Opportunity Set
Katherine Schipper and Rex Thompson

407 Contractual Provisions, Organizational Structure, and Conflict Control in Insurance Markets
David Mayers and Clifford W. Smith, Jr.

579 Day of the Week Effects and Asset Returns
Michael R. Gibbons and Patrick Hess

117 Education as an Option
Uri Dothan and Joseph Williams

329 The Effect of Advertising on Industrial Mobility, 1947–72
Mark Hirschey

549 The Effects of Alternative Regulatory Treatments of the Investment Tax Credit in the Public Utility Industry
Donald W. Kiefer

191 Estimates of Effective Marginal Tax Rates on Factor Incomes
Douglas H. Joines

611 Estimating a Transaction Price for New Automobiles
Steven M. Crafton and George E. Hoffer

65 Evidence on the Impact of Exchange Offers on Security Prices: The Case of Income Bonds
John J. McConnell and Gary G. Schlarbaum

227 Evidence on the "Tax Effects" of Inflation under Historical Cost Accounting Methods
Nicholas J. Gonedes

597 Generalizing from "Imperfect" Replication
John U. Farley, Donald R. Lehmann and Michael J. Ryan

271 Information, Advertising, and the Structure of the Market
William J. Lynk

87 In Search of the "Just" U.S. Oil Policy: A Review of Arrow and Kalt and More
Rodney T. Smith

141 Observed Option Mispricing and the Nonsimultaneity of Stock and Option Quotations
Richard M. Bookstaber

453 On the Efficiency of the Markets for Gold and Silver
Michael E. Solt and Paul J. Swanson

363 On Market Timing and Investment Performance. I. An Equilibrium Theory of Value for Market Forecasts
Robert C. Merton

513 On Market Timing and Investment Performance. II. Statistical Procedures for Evaluating Forecasting Skills
Roy D. Henriksson and Robert C. Merton

33 Returns, Risks, and Pricing of Income Bonds, 1956–76 (Does Money Have an Order?)
John J. McConnell and Gary G. Schlarbaum

535 Risk-Aversion and the Dispersion of Asset Prices
Stephen F. LeRoy and C. J. La Civita

479 Some Pitfalls in Large Econometric Models: A Case Study
David Freedman

435 The "Speculative Efficiency" Hypothesis
John F. O. Bilson

1 Tobin's *q* Ratio and Industrial Organization
Eric B. Lindenberg and Stephen A. Ross

Index to Authors

435 *Bilson, John F. O.*
The "Speculative Efficiency" Hypothesis

141 *Bookstaber, Richard M.*
Observed Option Mispricing and the Nonsimultaneity of Stock and Option Quotations

611 *Crafton, Steven M., and Hoffer, George E.*
Estimating a Transaction Price for New Automobiles

117 *Dothan, Uri, and Williams, Joseph*
Education as an Option

597 *Farley, John U., Lehmann, Donald R., and Ryan, Michael*
Generalizing from "Imperfect" Replication

479 *Freedman, David*
Some Pitfalls in Large Econometric Models: A Case Study

579 *Gibbons, Michael R., and Hess, Patrick*
Day of the Week Effects and Asset Returns

227 *Gonedes, Nicholas J.*
Evidence on the "Tax Effects" of Inflation under Historical Cost Accounting Methods

513 *Henriksson, Roy D., and Merton, Robert C.*
On Market Timing and Investment Performance. II. Statistical Procedures for Evaluating Forecasting Skills

329 *Hirschey, Mark*
The Effect of Advertising on Industrial Mobility, 1947–72

191 *Joines, Douglas H.*
Estimates of Effective Marginal Tax Rates on Factor Incomes

549 *Kiefer, Donald W.*
The Effects of Alternative Regulatory Treatments of the Investment Tax Credit in the Public Utility Industry

535 *LeRoy, Stephen F., and La Civita, C. J.*
Risk-Aversion and the Dispersion of Asset Prices

1 *Lindenberg, Eric B., and Ross, Stephen A.*
Tobin's *q* Ratio and Industrial Organization

271 *Lynk, William J.*
Information, Advertising, and the Structure of the Market

65 *McConnell, John J., and Schlarbaum, Gary G.*
Evidence on the Impact of Exchange Offers on Security Prices: The Case of Income Bonds

33 *McConnell, John J., and Schlarbaum, Gary G.*
Returns, Risks, and Pricing of Income Bonds, 1956–76 (Does Money Have an Odor?)

407 *Mayers, David, and Smith, Clifford W., Jr.*
Contractual Provisions, Organizational Structure, and Conflict Control in Insurance Markets

363 *Merton, Robert C.*
On Market Timing and Investment Performance. I. An Equilibrium Theory of Value for Market Forecasts

305 *Schipper, Katherine, and Thompson, Rex*
Common Stocks as Hedges against Shifts in the Consumption or Investment Opportunity Set

87 *Smith, Rodney T.*
In Search of the "Just" U.S. Oil Policy: A Review of Arrow and Kalt and More

453 *Solt, Michael E., and Swanson, Paul J.*
On the Efficiency of the Markets for Gold and Silver